

ABSTRACT OF THE DISCLOSURE

A data processing system and method is disclosed for implementing and control of a financial instrument which is issued for a limited period of time. The instrument is based on an underlying basket of stocks optimally selected to track an established capital market and its price also reflects accrued investment income and maintenance expenses. The data processing system receives input from the capital market and periodically evaluates the performance of the financial instrument, reporting its price to customers. Also disclosed is a data processing system for administering an investment group of such instruments designed to track the performance of several domestic and foreign markets, estimate their return and provide current price information to customers.